



13FCON P 8/14/02

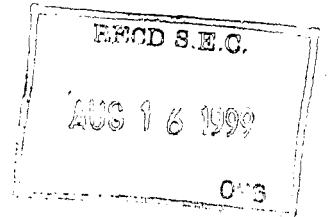
NON-PUBLIC

OMB APPROVAL	
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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F COVER PAGE



Report for the Calendar Year or Quarter Ended: June 30, 1999

Check here if Amendment [ ]; Amendment Number:

This Amendment (Check only one):

- is a restatement.
- adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Kenneth Lipper  
 Address: 101 Park Avenue, 6<sup>th</sup> Floor  
 New York, New York 10017  
 Form 13F File Number: 28-6106

CONFIDENTIAL TREATMENT EXPIRED

The institutional investment manager filing this report and the attachment hereto and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists and tables are considered integral parts of this form.

Person Signing this Report on behalf of Reporting Manager:

Name: Kenneth Lipper  
 Phone: (212) 883-6333

PROCESSED  
 P JAN 02 2002  
 THOMSON FINANCIAL

Signature, Place and Date of Signing:

New York, New York August 13, 1999

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

## FORM 13F SUMMARY PAGE

### Report Summary

Number of Other Included Mangers: 5  
Form 13F Information Table Entry Total: 241  
Form 13F Information Table Value Total: \$2,421,821 (thousands)

#### List of Other Included Mangers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
1	28-6547	Jerome Services Corp. LDC
2	28-6112	Lipper & Company, Inc.
3	28-6114	Lipper & Company, L.P.
4	28-6108	Lipper Convertibles, L.P.
5	28-6802	Lipper Holdings, LLC

## ATTACHMENT

Kenneth Lipper ("K. Lipper") owns a majority of the shares of Lipper & Company, Inc. ("Lipper Inc."), a Delaware corporation, and a majority of the member interests of Lipper Holdings, LLC ("Lipper Holdings"), a Delaware limited liability company. Lipper Inc. is the general partner of Lipper & Company, L.P. ("Lipper L.P."), a Delaware limited partnership, and the manager of Lipper Holdings. Lipper L.P. is the investment manager of a number of limited partnerships. Lipper Holdings is the general partner of a number of limited partnerships, some of which are or may be deemed to be "institutional investment managers" for the purposes of the reporting requirements under Section 13(f) of the Act; in particular, these include Lipper Convertibles, L.P. ("Lipper Convertibles"). K. Lipper is the majority shareholder of Jerome Service Corp. LDC ("Jerome Services"), a Cayman Islands limited duration company, which is the general partner of a number of limited partnerships. K. Lipper, by virtue of his relationship to the aforementioned entities, may be deemed to exercise investment discretion with respect to the Section 13(f) securities held directly and indirectly by such entities, but K. Lipper disclaims investment discretion with respect to such Section 13(f) securities for all other purposes. To the extent that K. Lipper's interest in the aforementioned entities may nevertheless give rise to a Form 13F filing obligation for K. Lipper, the information required by Form 13F is reported herein on behalf of certain entities which are themselves institutional investment managers subject to Section 13(f) of the Act. In that regard, the Section 13(f) securities positions of Jerome Services, Lipper Inc., Lipper L.P., Lipper Convertibles, and Lipper Holdings are included in this Form 13F report by K. Lipper on behalf of himself and each such entity.

**FORM 13F INFORMATION TABLE**

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8			
Name of Issuer	Title of Class	CUSIP No.	Fair Market	Shares or	Investment	Other	Voting Authority			
			Val (x\$1000)	Prn Amt	Discretion	Managers	Sole	Shared	None	
AT & T	Com	001957 10 9	1,524	27,400		Shared-Def	2,3,5	27,400		
AT & T	Com	001957 10 9	100	1,800		Shared-Def	2,3	1,800		
AT & T	Com	001957 10 9	323	5,800		Shared-Def	1,2,3	5,800		
AT & T	Com	001957 95 9	14,255	285,100	P	Shared-Def	2,4,5	285,100		
Adelphia Comm	5.5% Conv Pfd	006848 40 2	6,790	35,000		Shared-Def	2,5			35,000
Airtouch Comm	4.25% Cnv Pfd	00949T 30 8	152,500	1,000,000		Shared-Def	2,4,5			1,000,000
Affiliated Computer	4% Conv '05	008190 AC 4	13,904	10,415,000		Shared-Def	2,4,5			
Affiliated Computer	4% Conv '05	008190 AC 4	3,471	2,600,000		Shared-Def	1,2,3			
Affiliated Computer	4% Conv '05	008190 AC 4	2,670	2,000,000		Shared-Def	2,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,230	3,000,000		Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,914	3,485,000		Shared-Def	1,2,3			
Alza Corporation	Com	022615 10 8	2,213	43,500		Shared-Def	2,3,5	43,500		
Alza Corporation	Com	022615 10 8	158	3,100		Shared-Def	2,3	3,100		
Alza Corporation	Com	022615 10 8	463	9,100		Shared-Def	1,2,3	9,100		
Alza Corporation	5% Conv '06	022615 AD 0	21,250	15,260,000		Shared-Def	2,4,5			
Alza Corporation	5% Conv '06	022615 AD 0	7,659	5,500,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	5,702	4,095,000		Shared-Def	2,5			
America Online Inc	4% Conv '02	02364J AB 0	42,368	4,997,000		Shared-Def	2,4,5			
America Online Inc	4% Conv '02	02364J AB 0	33,915	4,000,000		Shared-Def	1,2,3			
America Online Inc	4% Conv '02	02364J AB 0	16,958	2,000,000		Shared-Def	2,5			
American Bnkr Ins Grp	Com	024456 10 5	174	3,200		Shared-Def	2,3	3,200		
American Bnkr Ins Grp	Com	024456 10 5	2,080	38,200		Shared-Def	2,3,5	38,200		
American Bnkr Ins Grp	Com	024456 10 5	441	8,100		Shared-Def	1,2,3	8,100		
American Bnkr Ins Grp	\$3.125 Cnv Pfd B	024456 20 4	8,503	75,000		Shared-Def	2,4,5			75,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	155,000	1,550,000		Shared-Def	2,4,5			1,550,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	5,000	50,000		Shared-Def	2,5			50,000
American Home Prod	Com	026609 10 7	2,276	39,800		Shared-Def	2,3	39,800		
American Home Prod	Com	026609 10 7	1,453	25,400		Shared-Def		25,400		
American Home Prod	Com	026609 10 7	617	10,800		Shared-Def	1,2,3	10,800		
American Home Prod	Com	026609 10 7	4,426	77,400		Shared-Def	2,3,5	77,400		
Antec Corp	4.5% Cnv '03	03664P AA 3	13,196	8,500,000		Shared-Def	1,2,3			
Antec Corp	4.5% Cnv '03	03664P AA 3	1,553	1,000,000		Shared-Def	2,5			

Avado Brands	\$3.50 Cnv Pfd A	05336Q 20 5	22,440	461,500		Shared-Def	2,4,5			461,500
Aquarion	Com	03838W 10 1	1,428	41,100		Shared-Def	2,3,5	41,100		
Aquarion	Com	03838W 10 1	90	2,600		Shared-Def	2,3	2,600		
Aquarion	Com	03838W 10 1	299	8,600		Shared-Def	1,2,3	8,600		
Atlantic Richfield	Com	048825 10 3	5,231	62,600		Shared-Def	2,3,5	62,600		
Atlantic Richfield	Com	048825 10 3	343	4,100		Shared-Def	2,3	4,100		
Atlantic Richfield	Com	048825 10 3	1,111	13,300		Shared-Def	1,2,3	13,300		
Browning Ferris Ind	Com	115885 10 5	8,372	194,700		Shared-Def	2,3,5	194,700		
Browning Ferris Ind	Com	115885 10 5	538	12,500		Shared-Def	2,3	12,500		
Browning Ferris Ind	Com	115885 10 5	1,759	40,900		Shared-Def	1,2,3	40,900		
CNF Transportation	5% Cnv Pfd A	12612V 20 5	9,687	158,800		Shared-Def	2,4,5			158,800
Centocor Inc	4.75% Cnv 144A	152342 AC 5	23,800	20,000,000		Shared-Def	2,4,5			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	9,520	8,000,000		Shared-Def	1,2,3			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	1,190	1,000,000		Shared-Def	2,5			
Centocor Inc	Com	152342 10 1	1,828	39,200		Shared-Def	2,3,5	39,200		
Centocor Inc	Com	152342 10 1	117	2,500		Shared-Def	2,3	2,500		
Centocor Inc	Com	152342 10 1	387	8,300		Shared-Def	1,2,3	8,300		
Chancellor Brcdsting	7% Cnv Pfd	158915 30 6	37,030	230,000		Shared-Def	2,4,5			230,000
Chancellor Brcdsting	6% Cnv Pfd	158915 40 5	15,692	136,300		Shared-Def	2,4,5			136,300
Chevron Corp	Com	166751 90 7	8,000	80,000	C	Shared-Def	2,4,5	80,000		
Chevron Corp	Com	166751 90 7	2,000	20,000	C	Shared-Def	1,2,3	20,000		
Chiquita Brands Intl Inc	\$3.75 Cnv Pfd B	170032 50 2	25,635	527,200		Shared-Def	2,4,5			527,200
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	2,581	1,000,000		Shared-Def	1,2,3			
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	5,578	2,161,000		Shared-Def	2,4,5			
Citizen Utility TR	5% Cnv Pfd	177351 20 2	10,253	195,300		Shared-Def	2,4,5			195,300
Columbia Gas System	Com	197648 10 8	1,229	19,600		Shared-Def	2,3,5	19,600		
Columbia Gas System	Com	197648 10 8	81	1,300		Shared-Def	2,3	1,300		
Columbia Gas System	Com	197648 10 8	257	4,100		Shared-Def	1,2,3	4,100		
Compaq Computer	Com	204493 10 0	2,698	113,900		Shared-Def	2,3	113,900		
Compaq Computer	Com	204493 10 0	1,279	54,000		Shared-Def		54,000		
Compaq Computer	Com	204493 10 0	1,073	45,300		Shared-Def	1,2,3	45,300		
Compaq Computer	Com	204493 10 0	7,869	332,200		Shared-Def	2,3,5	332,200		
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	11,510	4,679,000		Shared-Def	2,4,5			
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	1,230	500,000		Shared-Def	1,2,3			
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	25,346	13,850,000		Shared-Def	2,4,5			
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	10,843	5,925,000		Shared-Def	1,2,3			
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	10,980	6,000,000		Shared-Def	2,5			
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,580	4,000,000		Shared-Def	1,2,3			

Conexant Systems Inc	4.25% Conv '06	207142 AA 8	4,185	3,000,000	Shared-Def	2,5		
Delta & Pine Ld Co	Com	247357 10 6	1,153	36,600	Shared-Def		36,600	
Delta & Pine Ld Co	Com	247357 10 6	236	7,500	Shared-Def	2,3	7,500	
Delta & Pine Ld Co	Com	247357 10 6	3,024	96,000	Shared-Def	2,3,5	96,000	
Delta & Pine Ld Co	Com	247357 10 6	646	20,500	Shared-Def	1,2,3	20,500	
E I Dupont De Nemours	Com	263534 10 9	12,549	183,700	Shared-Def	2,3	183,700	
E I Dupont De Nemours	Com	263534 10 9	1,435	21,000	Shared-Def		21,000	
E I Dupont De Nemours	Com	263534 10 9	1,257	18,400	Shared-Def	1,2,3	18,400	
E I Dupont De Nemours	Com	263534 10 9	9,127	133,600	Shared-Def	2,3,5	133,600	
EMC Corporation	3.25% Conv '02	268648 AC 6	73,000	14,600,000	Shared-Def	2,4,5		
EMC Corporation	3.25% Conv '02	268648 AC 6	55,190	11,038,000	Shared-Def	1,2,3		
Echostar Comm new	6.75% Cnv Pfd C	278762 30 7	26,790	83,200	Shared-Def	2,4,5		83,200
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	17,590	339,900	Shared-Def	2,4,5		339,900
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	2,453	47,400	Shared-Def	2,3		47,400
General Motors Crp Cl H	Com	370442 83 2	6,981	124,100	Shared-Def	2,3	124,100	
General Motors Crp Cl H	Com	370442 83 2	3,994	71,000	Shared-Def		71,000	
General Motors Crp Cl H	Com	370442 83 2	1,429	25,400	Shared-Def	1,2,3	25,400	
General Motors Crp Cl H	Com	370442 83 2	10,097	179,500	Shared-Def	2,3,5	179,500	
Genzyme Corp	5.25% Conv '05	372917 AE 4	15,037	10,750,000	Shared-Def	2,4,5		
Genzyme Corp	5.25% Conv '05	372917 AE 4	13,988	10,000,000	Shared-Def	1,2,3		
Genzyme Corp	5.25% Conv '05	372917 AE 4	9,092	6,500,000	Shared-Def	2,5		
Gillette Co	Com	375766 10 2	7,064	172,300	Shared-Def	2,3	172,300	
Gillette Co	Com	375766 10 2	1,066	26,000	Shared-Def		26,000	
Gillette Co	Com	375766 10 2	886	21,600	Shared-Def	1,2,3	21,600	
Gillette Co	Com	375766 10 2	7,470	182,200	Shared-Def	2,3,5	182,200	
HealthSouth Corp	3.25% Conv '03	421924 AF 8	2,629	3,125,000	Shared-Def	2,3,5		
HealthSouth Corp	3.25% Conv '03	421924 AF 8	1,472	1,750,000	Shared-Def	2,3		
HealthSouth Corp	3.25% Conv '03	421924 AF 8	1,683	2,000,000	Shared-Def			
HealthSouth Corp	3.25% Conv '03	421924 AF 8	105	125,000	Shared-Def	1,2,3		
Hexcel Corporation	7% Conv '03	428291 AA 6	1,800	2,000,000	Shared-Def	2,3,5		
Hexcel Corporation	7% Conv '03	428291 AA 6	1,350	1,500,000	Shared-Def			
Hexcel Corporation	7% Conv '03	428291 AA 6	225	250,000	Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	5,093	4,865,000	Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	30,284	28,928,000	Shared-Def	2,4,5		
Hilton Hotels Corp	Com	432848 95 9	675	45,000	P Shared-Def	2,4,5	45,000	
Hilton Hotels Corp	Com	432848 95 9	75	5,000	P Shared-Def	1,2,3	5,000	
Home Depot Inc.	3.25% Conv '01	437076 AE 2	57,260	20,100,000	Shared-Def	1,2,3		
Home Depot Inc.	3.25% Conv '01	437076 AE 2	175,004	61,432,000	Shared-Def	2,4,5		

Household Intl	Com	441815 10 7	1,398	29,500		Shared-Def		29,500		
Human Genome Sciences	Com	444903 95 8	1,500	37,500	P	Shared-Def	2,4,5	37,500		
Human Genome Sciences	Com	444903 95 8	1,200	30,000	P	Shared-Def	1,2,3	30,000		
Human Genome Sciences	Com	444903 95 8	300	7,500	P	Shared-Def	2,5	7,500		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	7,364	7,850,000		Shared-Def	2,4,5			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	18,978	20,230,000		Shared-Def	1,2,3			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	985	1,050,000		Shared-Def	2,5			
Interpublic Group Cos Inc	Com	460690 95 0	1,229	18,900	P	Shared-Def	2,4,5	18,900		
Interpublic Group Cos Inc	Com	460690 95 0	1,872	28,800	P	Shared-Def	1,2,3	28,800		
Interpublic Group Cos Inc	Com	460690 95 0	150	2,300	P	Shared-Def	2,5	2,300		
J.D. Edwards & Co	Com	281667 10 5	4,220	228,900		Shared-Def	2,3	228,900		
J.D. Edwards & Co	Com	281667 10 5	1,672	90,700		Shared-Def		90,700		
J.D. Edwards & Co	Com	281667 10 5	575	31,200		Shared-Def	1,2,3	31,200		
J.D. Edwards & Co	Com	281667 10 5	4,178	226,600		Shared-Def	2,3,5	226,600		
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	64,893	1,010,000		Shared-Def	2,4,5			1,010,000
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	2,570	40,000		Shared-Def	2,5			40,000
LSI Logic Corp	4.25% Conv '04	502161 AB 8	29,163	17,450,000		Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	18,384	11,000,000		Shared-Def	1,2,3			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	9,610	5,750,000		Shared-Def	2,5			
Level One Comm Inc	Com	527295 10 9	401	8,200		Shared-Def	2,3	8,200		
Level One Comm Inc	Com	527295 10 9	6,132	125,300		Shared-Def	2,3,5	125,300		
Level One Comm Inc	Com	527295 10 9	1,297	26,500		Shared-Def	1,2,3	26,500		
Loral Corp	Com	G56462 10 7	2,016	112,000		Shared-Def	2,3	112,000		
Loral Corp	Com	G56462 10 7	360	20,000		Shared-Def		20,000		
Loral Corp	Com	G56462 10 7	362	20,100		Shared-Def	1,2,3	20,100		
Loral Corp	Com	G56462 10 7	2,662	147,900		Shared-Def	2,3,5	147,900		
Loral Space & Comm	6% Cnv Pfd C	G56462 14 9	76,040	1,305,400		Shared-Def	2,4,5			1,305,400
Magna International Inc	5% Conv '02	559222 AE 4	15,436	13,081,000		Shared-Def	1,2,3			
Magna International Inc	5% Conv '02	559222 AE 4	31,381	26,594,000		Shared-Def	2,4,5			
Magna International Inc	4.875% Conv '05	559222 AG 9	5,760	6,000,000		Shared-Def	2,4,5			
Magna International Inc	4.875% Conv '05	559222 AG 9	2,400	2,500,000		Shared-Def	1,2,3			
Magna International Inc	4.875% Conv '05	559222 AG 9	3,120	3,250,000		Shared-Def	2,5			
Mail-Well Inc	5% Conv '02	560321 AD 3	1,778	1,500,000		Shared-Def	1,2,3			
Mascotech Inc	4.5% Conv '03	574670 AB 1	3,384	4,165,000		Shared-Def	2,4,5			
Mascotech Inc	4.5% Conv '03	574670 AB 1	1,036	1,275,000		Shared-Def	1,2,3			
Mascotech Inc	4.5% Conv '03	574670 AB 1	1,519	1,875,000		Shared-Def	2,3,5			
Mascotech Inc	4.5% Conv '03	574670 AB 1	101	125,000		Shared-Def	2,3			
Mascotech Inc	4.5% Conv '03	574670 AB 1	2,228	2,750,000		Shared-Def				

Mascotech Inc	4.5% Conv '03	574670 AB 1	203	250,000	Shared-Def	1,2,3		
Mediaone	Com	58440J 10 4	8,732	117,400	Shared-Def	2,3,5	117,400	
Mediaone	Com	58440J 10 4	573	7,700	Shared-Def	2,3	7,700	
Mediaone	Com	58440J 10 4	1,852	24,900	Shared-Def	1,2,3	24,900	
Mediaone	4.5% Cnv Pfd D	58440J 20 3	67,007	424,500	Shared-Def	2,4,5		424,500
Midamerican Energy	Com	59562V 10 7	1,964	56,728	Shared-Def	2,4,5	56,728	
Mobil Corp	Com	607059 10 2	594	6,000	Shared-Def	2,3	6,000	
Mobil Corp	Com	607059 10 2	7,742	78,200	Shared-Def	2,3,5	78,200	
Mobil Corp	Com	607059 10 2	1,564	15,800	Shared-Def	1,2,3	15,800	
Monsanto Company	Com	611662 10 7	5,084	128,500	Shared-Def	2,3	128,500	
Monsanto Company	Com	611662 10 7	1,349	34,100	Shared-Def		34,100	
Monsanto Company	Com	611662 10 7	1,005	25,400	Shared-Def	1,2,3	25,400	
Monsanto Company	Com	611662 10 7	7,165	181,100	Shared-Def	2,3,5	181,100	
NTL Inc	Com	629407 10 7	806	9,347	Shared-Def	2,4,5	9,347	
Nabors Industries Inc.	5% Conv '06	629568 AA 4	9,910	7,181,000	Shared-Def	1,2,3		
Nabors Industries Inc.	5% Conv '06	629568 AA 4	28,130	20,384,000	Shared-Def	2,4,5		
Nine West Group Inc	5.5% Conv '03	65440D AC 6	271	270,000	Shared-Def	2,3		
Nine West Group Inc	5.5% Conv '03	65440D AC 6	2,985	2,970,000	Shared-Def	2,3,5		
Nine West Group Inc	5.5% Conv '03	65440D AC 6	523	520,000	Shared-Def	1,2,3		
Oak Industries	4.875% Conv '08	671400 AJ 8	13,432	9,840,000	Shared-Def	2,4,5		
Oak Industries	4.875% Conv '08	671400 AJ 8	4,641	3,400,000	Shared-Def	1,2,3		
Office Depot	Com	676220 10 6	1,291	58,500	Shared-Def		58,500	
Omnicare Inc.	5% Conv '07	681904 AD 0	2,377	3,250,000	Shared-Def	2,3,5		
Omnicare Inc.	5% Conv '07	681904 AD 0	2,139	2,925,000	Shared-Def	2,3		
Omnicare Inc.	5% Conv '07	681904 AD 0	3,254	4,450,000	Shared-Def			
Omnicare Inc.	5% Conv '07	681904 AD 0	274	375,000	Shared-Def	1,2,3		
Omnicom Corp	4.25% Conv '07	681919 AE 6	11,478	4,500,000	Shared-Def	2,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	48,462	19,000,000	Shared-Def	2,4,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	9,947	3,900,000	Shared-Def	1,2,3		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	4,933	4,385,000	Shared-Def	2,4,5		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	2,588	2,300,000	Shared-Def	1,2,3		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	3,116	3,000,000	Shared-Def	2,4,5		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	1,558	1,500,000	Shared-Def	1,2,3		
Pier 1 Imports Inc.	5.75% Conv '03	720279 AF 5	2,243	1,500,000	Shared-Def	2,4,5		
PSINet Inc	6.75% Conv Pfd	74437C 30 9	14,081	306,100	Shared-Def	2,4,5		306,100
PSINet Inc	6.75% Conv Pfd	74437C 30 9	3,772	82,000	Shared-Def	2,5		82,000
Quantum Corporation	7% Conv '04	747906 AC 9	6,861	6,058,000	Shared-Def	1,2,3		
Republic NY	Com	760719 10 4	8,012	117,500	Shared-Def	2,3,5	117,500	



Republic NY	Com	760719 10 4	518	7,600		Shared-Def	2,3	7,600		
Republic NY	Com	760719 10 4	1,698	24,900		Shared-Def	1,2,3	24,900		
Rouse Co	\$3 Cnv Pfd B	779273 30 9	8,973	185,000		Shared-Def	2,4,5			185,000
Royal Carib Cruises Ltd	7.25% Cnv Pfd A	V7780T 11 1	66,053	458,700		Shared-Def	2,4,5			458,700
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	4,103	4,000,000		Shared-Def	2,4,5			
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	5,128	5,000,000		Shared-Def	1,2,3			
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	1,333	1,300,000		Shared-Def	2,5			
Safeguard Scientifics Inc	Com	786449 95 8	413	7,500	P	Shared-Def	2,4,5	7,500		
Safeguard Scientifics Inc	Com	786449 95 8	825	15,000	P	Shared-Def	1,2,3	15,000		
Safeguard Scientifics Inc	Com	786449 95 8	413	7,500	P	Shared-Def	2,5	7,500		
Sanmina Corp	4.25% Conv '04	800907 AA 5	5,538	5,000,000		Shared-Def	2,4,5			
Sanmina Corp	4.25% Conv '04	800907 AA 5	7,199	6,500,000		Shared-Def	1,2,3			
Sanmina Corp	4.25% Conv '04	800907 AA 5	4,430	4,000,000		Shared-Def	2,5			
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	2,617	75,600		Shared-Def	2,3	75,600		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	1,475	42,600		Shared-Def		42,600		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	471	13,600		Shared-Def	1,2,3	13,600		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	4,093	118,200		Shared-Def	2,3,5	118,200		
Seacor Holdings	5.375% Conv '06	811904 AE 1	10,661	9,270,000		Shared-Def	2,4,5			
Seacor Holdings	5.375% Conv '06	811904 AE 1	5,175	4,500,000		Shared-Def	1,2,3			
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	86,775	1,300,000		Shared-Def	2,4,5	1,300,000		
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	3,338	50,000		Shared-Def	2,5	50,000		
Sensormatic Electric - Res	Com	817265 10 1	397	28,499		Shared-Def	2,4,5	28,499		
Sepracor Inc	6.25% Conv '05	817315 AE 4	17,889	9,605,000		Shared-Def	2,4,5			
Sepracor Inc	6.25% Conv '05	817315 AE 4	11,538	6,195,000		Shared-Def	1,2,3			
Sepracor Inc	6.25% Conv '05	817315 AE 4	8,921	4,790,000		Shared-Def	2,5			
Sepracor Inc	7% Conv '5	817315 AF 1	2,080	2,000,000		Shared-Def	2,4,5			
Sepracor Inc	7% Conv '5	817315 AF 1	3,120	3,000,000		Shared-Def	1,2,3			
Sepracor Inc	7% Conv '5	817315 AF 1	3,120	3,000,000		Shared-Def	2,5			
St. Paul Capital LLC	6% Cnv Pfd	792856 20 5	25,600	400,000		Shared-Def	2,4,5			400,000
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	12,707	10,100,000		Shared-Def	2,4,5			
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	8,429	6,700,000		Shared-Def	1,2,3			
Synetic Inc.	5% Conv '07	87160F AB 5	1,592	1,200,000		Shared-Def	1,2,3			
Synetic Inc.	5% Conv '07	87160F AB 5	7,958	6,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	10,675	10,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	16,013	15,000,000		Shared-Def	1,2,3			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	3,203	3,000,000		Shared-Def	2,5			
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	1,458	1,625,000		Shared-Def	2,3,5			
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	2,468	2,750,000		Shared-Def	2,3			



**FORM 13F INFORMATION TABLE**

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8		
Name of Issuer	Title of Class	CUSIP No.	Fair Market	Shares or	Investment	Other	Voting Authority		
			Val (x\$1000)	Prn Amt	Discretion	Managers	Sole	Shared	None
A T & T	Com	001957 10 9	1,524	27,400	Shared-Def	2,3,5	27,400		
A T & T	Com	001957 10 9	100	1,800	Shared-Def	2,3	1,800		
A T & T	Com	001957 10 9	323	5,800	Shared-Def	1,2,3	5,800		
Alza Corporation	Com	022615 10 8	2,213	43,500	Shared-Def	2,3,5	43,500		
Alza Corporation	Com	022615 10 8	158	3,100	Shared-Def	2,3	3,100		
Alza Corporation	Com	022615 10 8	463	9,100	Shared-Def	1,2,3	9,100		
American Bnkr Ins Grp	Com	024456 10 5	174	3,200	Shared-Def	2,3	3,200		
American Bnkr Ins Grp	Com	024456 10 5	2,080	38,200	Shared-Def	2,3,5	38,200		
American Bnkr Ins Grp	Com	024456 10 5	441	8,100	Shared-Def	1,2,3	8,100		
Aquarion	Com	03838W 10 1	1,428	41,100	Shared-Def	2,3,5	41,100		
Aquarion	Com	03838W 10 1	90	2,600	Shared-Def	2,3	2,600		
Aquarion	Com	03838W 10 1	299	8,600	Shared-Def	1,2,3	8,600		
Atlantic Richfield	Com	048825 10 3	5,231	62,600	Shared-Def	2,3,5	62,600		
Atlantic Richfield	Com	048825 10 3	343	4,100	Shared-Def	2,3	4,100		
Atlantic Richfield	Com	048825 10 3	1,111	13,300	Shared-Def	1,2,3	13,300		
Browning Ferris Ind	Com	115885 10 5	8,372	194,700	Shared-Def	2,3,5	194,700		
Browning Ferris Ind	Com	115885 10 5	538	12,500	Shared-Def	2,3	12,500		
Browning Ferris Ind	Com	115885 10 5	1,759	40,900	Shared-Def	1,2,3	40,900		
Centocor Inc	Com	152342 10 1	1,828	39,200	Shared-Def	2,3,5	39,200		
Centocor Inc	Com	152342 10 1	117	2,500	Shared-Def	2,3	2,500		
Centocor Inc	Com	152342 10 1	387	8,300	Shared-Def	1,2,3	8,300		
Columbia Gas System	Com	197648 10 8	1,229	19,600	Shared-Def	2,3,5	19,600		
Columbia Gas System	Com	197648 10 8	81	1,300	Shared-Def	2,3	1,300		
Columbia Gas System	Com	197648 10 8	257	4,100	Shared-Def	1,2,3	4,100		
Delta & Pine Ld Co	Com	247357 10 6	236	7,500	Shared-Def	2,3	7,500		
Delta & Pine Ld Co	Com	247357 10 6	3,024	96,000	Shared-Def	2,3,5	96,000		
Delta & Pine Ld Co	Com	247357 10 6	646	20,500	Shared-Def	1,2,3	20,500		
Level One Comm Inc	Com	527295 10 9	401	8,200	Shared-Def	2,3	8,200		
Level One Comm Inc	Com	527295 10 9	6,132	125,300	Shared-Def	2,3,5	125,300		
Level One Comm Inc	Com	527295 10 9	1,297	26,500	Shared-Def	1,2,3	26,500		
Mediaone	Com	58440J 10 4	8,732	117,400	Shared-Def	2,3,5	117,400		
Mediaone	Com	58440J 10 4	573	7,700	Shared-Def	2,3	7,700		



**FORM 13F INFORMATION TABLE**

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8			
Name of Issuer	Title of Class	CUSIP No.	Fair Market	Shares or	Investment	Other	Voting Authority			
			Val (x\$1000)	Ptn Amt			Discretion	Managers	Sole	Shared
A T & T	Com	001957 95 9	14,255	285,100	P	Shared-Def	2,4,5	285,100		
Adelphia Comm	5.5% Conv Pfd	006848 40 2	6,790	35,000		Shared-Def	2,5			35,000
Airtouch Comm	4.25% Cnv Pfd	00949T 30 8	152,500	1,000,000		Shared-Def	2,4,5			1,000,000
Affiliated Computer	4% Conv '05	008190 AC 4	13,904	10,415,000		Shared-Def	2,4,5			
Affiliated Computer	4% Conv '05	008190 AC 4	3,471	2,600,000		Shared-Def	1,2,3			
Affiliated Computer	4% Conv '05	008190 AC 4	2,670	2,000,000		Shared-Def	2,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,230	3,000,000		Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,914	3,485,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	21,250	15,260,000		Shared-Def	2,4,5			
Alza Corporation	5% Conv '06	022615 AD 0	7,659	5,500,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	5702	4,095,000		Shared-Def	2,5			
America Online Inc	4% Conv '02	02364J AB 0	42,368	4,997,000		Shared-Def	2,4,5			
America Online Inc	4% Conv '02	02364J AB 0	33,915	4,000,000		Shared-Def	1,2,3			
America Online Inc	4% Conv '02	02364J AB 0	16,958	2,000,000		Shared-Def	2,5			
American Bnkr Ins Grp	\$3.125 Cnv Pfd B	024456 20 4	8,503	75,000		Shared-Def	2,4,5			75,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	155,000	1,550,000		Shared-Def	2,4,5			1,550,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	5,000	50,000		Shared-Def	2,5			50,000
Antec Corp	4.5% Cnv '03	03664P AA 3	13,196	8,500,000		Shared-Def	1,2,3			
Antec Corp	4.5% Cnv '03	03664P AA 3	1,553	1,000,000		Shared-Def	2,5			
Avado Brands	\$3.50 Cnv Pfd A	05336Q 20 5	22,440	461,500		Shared-Def	2,4,5			461,500
CNF Transportation	5% Cnv Pfd A	12612V 20 5	9,687	158,800		Shared-Def	2,4,5			158,800
Centocor Inc	4.75% Cnv 144A	152342 AC 5	23,800	20,000,000		Shared-Def	2,4,5			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	9,520	8,000,000		Shared-Def	1,2,3			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	1,190	1,000,000		Shared-Def	2,5			
Chancellor Brcdsting	7% Cnv Pfd	158915 30 6	37,030	230,000		Shared-Def	2,4,5			230,000
Chancellor Brcdsting	6% Cnv Pfd	158915 40 5	15,692	136,300		Shared-Def	2,4,5			136,300
Chevron Corp	Com	166751 90 7	8,000	80,000	C	Shared-Def	2,4,5	80,000		
Chevron Corp	Com	166751 90 7	2,000	20,000	C	Shared-Def	1,2,3	20,000		
Chiquita Brands Intl Inc	\$3.75 Cnv Pfd B	170032 50 2	25,635	527,200		Shared-Def	2,4,5			527,200
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	2,581	1,000,000		Shared-Def	1,2,3			
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	5,578	2,161,000		Shared-Def	2,4,5			
Citizen Utility TR	5% Cnv Pfd	177351 20 2	10,253	195,300		Shared-Def	2,4,5			195,300

Comverse Tech Inc	5.75% Conv '06	205862 AE 5	11,510	4,679,000	Shared-Def	2,4,5		
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	1,230	500,000	Shared-Def	1,2,3		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	25,346	13,850,000	Shared-Def	2,4,5		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	10,843	5,925,000	Shared-Def	1,2,3		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	10,980	6,000,000	Shared-Def	2,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,580	4,000,000	Shared-Def	1,2,3		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	4,185	3,000,000	Shared-Def	2,5		
EMC Corporation	3.25% Conv '02	268648 AC 6	73,000	14,600,000	Shared-Def	2,4,5		
EMC Corporation	3.25% Conv '02	268648 AC 6	55,190	11,038,000	Shared-Def	1,2,3		
Echostar Comm new	6.75% Cnv Pfd C	278762 30 7	26,790	83,200	Shared-Def	2,4,5		83,200
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	17,590	339,900	Shared-Def	2,4,5		339,900
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	2,453	47,400	Shared-Def	2,3		47,400
Genzyme Corp	5.25% Conv '05	372917 AE 4	15,037	10,750,000	Shared-Def	2,4,5		
Genzyme Corp	5.25% Conv '05	372917 AE 4	13,988	10,000,000	Shared-Def	1,2,3		
Genzyme Corp	5.25% Conv '05	372917 AE 4	9,092	6,500,000	Shared-Def	2,5		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	5,093	4,865,000	Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	30,284	28,928,000	Shared-Def	2,4,5		
Hilton Hotels Corp	Com	432848 95 9	675	45,000	P Shared-Def	2,4,5	45,000	
Hilton Hotels Corp	Com	432848 95 9	75	5,000	P Shared-Def	1,2,3	5,000	
Home Depot Inc.	3.25% Conv '01	437076 AE 2	57,260	20,100,000	Shared-Def	1,2,3		
Home Depot Inc.	3.25% Conv '01	437076 AE 2	175,004	61,432,000	Shared-Def	2,4,5		
Human Genome Sciences	Com	444903 95 8	1,500	37,500	P Shared-Def	2,4,5	37,500	
Human Genome Sciences	Com	444903 95 8	1,200	30,000	P Shared-Def	1,2,3	30,000	
Human Genome Sciences	Com	444903 95 8	300	7,500	P Shared-Def	2,5	7,500	
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	7,364	7,850,000	Shared-Def	2,4,5		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	18,978	20,230,000	Shared-Def	1,2,3		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	985	1,050,000	Shared-Def	2,5		
Interpublic Group Cos Inc	Com	460690 95 0	1,229	18,900	P Shared-Def	2,4,5	18,900	
Interpublic Group Cos Inc	Com	460690 95 0	1,872	28,800	P Shared-Def	1,2,3	28,800	
Interpublic Group Cos Inc	Com	460690 95 0	150	2,300	P Shared-Def	2,5	2,300	
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	64,893	1,010,000	Shared-Def	2,4,5		1,010,000
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	2,570	40,000	Shared-Def	2,5		40,000
LSI Logic Corp	4.25% Conv '04	502161 AB 8	29,163	17,450,000	Shared-Def	2,4,5		
LSI Logic Corp	4.25% Conv '04	502161 AB 8	18,384	11,000,000	Shared-Def	1,2,3		
LSI Logic Corp	4.25% Conv '04	502161 AB 8	9,610	5,750,000	Shared-Def	2,5		
Loral Space & Comm	6% Cnv Pfd C	G56462 14 9	76,040	1,305,400	Shared-Def	2,4,5		1,305,400
Magna International Inc	5% Conv '02	559222 AE 4	15,436	13,081,000	Shared-Def	1,2,3		
Magna International Inc	5% Conv '02	559222 AE 4	31,381	26,594,000	Shared-Def	2,4,5		

Magna International Inc	4.875% Conv '05	559222 AG 9	5,760	6,000,000	Shared-Def	2,4,5		
Magna International Inc	4.875% Conv '05	559222 AG 9	2,400	2,500,000	Shared-Def	1,2,3		
Magna International Inc	4.875% Conv '05	559222 AG 9	3,120	3,250,000	Shared-Def	2,5		
Mail-Well Inc	5% Conv '02	560321 AD 3	1,778	1,500,000	Shared-Def	1,2,3		
Mascotech Inc	4.5% Conv '03	574670 AB 1	3,384	4,165,000	Shared-Def	2,4,5		
Mascotech Inc	4.5% Conv '03	574670 AB 1	1,036	1,275,000	Shared-Def	1,2,3		
Mediaone	4.5% Cnv Pfd D	58440J 20 3	67,007	424,500	Shared-Def	2,4,5		424,500
Midamerican Energy	Com	59562V 10 7	1,964	56,728	Shared-Def	2,4,5	56,728	
NTL Inc	Com	629407 10 7	806	9,347	Shared-Def	2,4,5	9,347	
Nabors Industries Inc.	5% Conv '06	629568 AA 4	9,910	7,181,000	Shared-Def	1,2,3		
Nabors Industries Inc.	5% Conv '06	629568 AA 4	28,130	20,384,000	Shared-Def	2,4,5		
Oak Industries	4.875% Conv '08	671400 AJ 8	13,432	9,840,000	Shared-Def	2,4,5		
Oak Industries	4.875% Conv '08	671400 AJ 8	4,641	3,400,000	Shared-Def	1,2,3		
Omnicom Corp	4.25% Conv '07	681919 AE 6	11,478	4,500,000	Shared-Def	2,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	48,462	19,000,000	Shared-Def	2,4,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	9,947	3,900,000	Shared-Def	1,2,3		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	4,933	4,385,000	Shared-Def	2,4,5		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	2,588	2,300,000	Shared-Def	1,2,3		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	3,116	3,000,000	Shared-Def	2,4,5		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	1,558	1,500,000	Shared-Def	1,2,3		
Pier 1 Imports Inc.	5.75% Conv '03	720279 AF 5	2,243	1,500,000	Shared-Def	2,4,5		
PSINet Inc	6.75% Conv Pfd	74437C 30 9	14,081	306,100	Shared-Def	2,4,5		306,100
PSINet Inc	6.75% Conv Pfd	74437C 30 9	3,772	82,000	Shared-Def	2,5		82,000
Quantum Corporation	7% Conv '04	747906 AC 9	6,861	6,058,000	Shared-Def	1,2,3		
Rouse Co	\$3 Cnv Pfd B	779273 30 9	8,973	185,000	Shared-Def	2,4,5		185,000
Royal Carib Cruises Ltd	7.25% Cnv Pfd A	V7780T 11 1	66,053	458,700	Shared-Def	2,4,5		458,700
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	4,103	4,000,000	Shared-Def	2,4,5		
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	5,128	5,000,000	Shared-Def	1,2,3		
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	1,333	1,300,000	Shared-Def	2,5		
Safeguard Scientifics Inc	Com	786449 95 8	413	7,500	P Shared-Def	2,4,5	7,500	
Safeguard Scientifics Inc	Com	786449 95 8	825	15,000	P Shared-Def	1,2,3	15,000	
Safeguard Scientifics Inc	Com	786449 95 8	413	7,500	P Shared-Def	2,5	7,500	
Sanmina Corp	4.25% Conv '04	800907 AA 5	5,538	5,000,000	Shared-Def	2,4,5		
Sanmina Corp	4.25% Conv '04	800907 AA 5	7,199	6,500,000	Shared-Def	1,2,3		
Sanmina Corp	4.25% Conv '04	800907 AA 5	4,430	4,000,000	Shared-Def	2,5		
Seacor Holdings	5.375% Conv '06	811904 AE 1	10,661	9,270,000	Shared-Def	2,4,5		
Seacor Holdings	5.375% Conv '06	811904 AE 1	5,175	4,500,000	Shared-Def	1,2,3		
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	86,775	1,300,000	Shared-Def	2,4,5	1,300,000	

Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	3,338	50,000		Shared-Def	2,5	50,000		
Sensormatic Electric - Res	Com	817265 10 1	397	28,499		Shared-Def	2,4,5	28,499		
Sepracor Inc	6.25% Conv '05	817315 AE 4	17,889	9,605,000		Shared-Def	2,4,5			
Sepracor Inc	6.25% Conv '05	817315 AE 4	11,538	6,195,000		Shared-Def	1,2,3			
Sepracor Inc	6.25% Conv '05	817315 AE 4	8,921	4,790,000		Shared-Def	2,5			
Sepracor Inc	7% Conv '5	817315 AF 1	2,080	2,000,000		Shared-Def	2,4,5			
Sepracor Inc	7% Conv '5	817315 AF 1	3,120	3,000,000		Shared-Def	1,2,3			
Sepracor Inc	7% Conv '5	817315 AF 1	3,120	3,000,000		Shared-Def	2,5			
St. Paul Capital LLC	6% Cnv Pfd	792856 20 5	25,600	400,000		Shared-Def	2,4,5			400,000
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	12,707	10,100,000		Shared-Def	2,4,5			
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	8,429	6,700,000		Shared-Def	1,2,3			
Synetic Inc.	5% Conv '07	87160F AB 5	1,592	1,200,000		Shared-Def	1,2,3			
Synetic Inc.	5% Conv '07	87160F AB 5	7,958	6,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	10,675	10,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	16,013	15,000,000		Shared-Def	1,2,3			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	3,203	3,000,000		Shared-Def	2,5			
Tower Automotive	5% Conv '04	891707 AA 9	18,728	15,050,000		Shared-Def	2,4,5			
Tower Automotive	5% Conv '04	891707 AA 9	5,959	4,789,000		Shared-Def	1,2,3			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	2,801	5,425,000		Shared-Def	2,4,5			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	2,917	5,650,000		Shared-Def	1,2,3			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	1,033	2,000,000		Shared-Def	2,5			
Veritas Software Co	5.25% Conv '04	923436 AB 5	2,361	970,000		Shared-Def	1,2,3			
Waste Management	4% Conv '02	94106L AA 7	23,581	16,490,000		Shared-Def	2,4,5			
Waste Management	4% Conv '02	94106L AA 7	6,721	4,700,000		Shared-Def	1,2,3			
Winstar Comm Inc	Com	975515 95 7	2,970	66,000	P	Shared-Def	2,4,5	66,000		
Winstar Comm Inc	Com	975515 95 7	405	9,000	P	Shared-Def	2,5	9,000		